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MEMBER

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July 19, 2016

VIA EMAIL: scc.chambers@nysb.uscourts.gov

Hon. Shelly C. Chapman
United States Bankruptcy Court
One Bowling Green
New York, New York 10004-1408

Re: In re Lehman Brothers Holdings, Inc. et al. Case No.: 08-13555 (SCC)
QVT Proofs of Claim Nos. 20421, 21140, 21146 and 21217 ("QVT's Claims")

Dear Judge Chapman:

We are conflicts counsel, representing QVT Fund LP and Quintessence Fund L.P. (collectively "QVT") in relation to subpoenas (each a "Subpoena" and, together, the "Subpoenas") served on behalf of QVT upon certain banks¹ (collectively, the "Banks" and each a "Bank") in early May, 2016.² The Subpoenas relate to the Contested Matter of Lehman's Objection to QVT's Claims. The Subpoenas seek limited information for a short period in 2008, relating to transactions, offers and bids by each Bank concerning specific preferred securities, and research reports received or published between June 30, 2008 and March 31, 2009. In short, the Subpoenas are narrowly tailored to seek specific information for a limited time period.

Each Bank served Responses and Objections to its respective Subpoena. Counsel for the Banks and QVT subsequently engaged in meet and confer discussions and QVT has offered to modify its requests in order to address the Banks' concerns. However, QVT and the Banks have been unable to reach agreement on the scope of the Banks' productions, despite good faith efforts to resolve this issue, and QVT respectfully requests a conference with the Court pursuant to Local Rule 7007-1(b) and Your Honor's Practices.

The Subpoenas seek highly relevant information relating to the evaluation of a significant portion of QVT's derivatives claims against Lehman. As Your Honor knows, virtually all of QVT's Claims arise from the termination of credit default swaps ("CDS") by QVT due to Lehman's default. A significant percentage of the claims arise from a class of CDS known as "PCDS" (CDS referencing preferred securities issued by certain entities) which QVT previously purchased from Lehman.

¹ Bank of America Corporation and Bank of America, N.A., Citigroup Global Markets, Inc., Deutsche Bank AG and Deutsche Bank Securities Inc., Goldman Sachs & Co., The Goldman Sachs Group, Inc., JPMorgan Chase & Co. and J.P. Morgan Securities LLC, Morgan Stanley and Morgan Stanley & Co. LLC, and UBS AG and UBS Securities LLC.

² A copy of the Subpoena to Bank of America Corporation, which is substantively identical to the other Subpoenas, is attached hereto as Exhibit A.

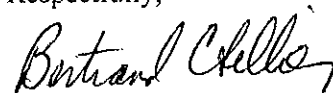
At the time of Lehman's collapse, QVT's PCDS portfolio referenced 19 issuers. The PCDS effectively provided insurance against a decline in value of certain financial institutions' preferred stocks or the deferral of preferred stock dividend payments by such institutions.

Lehman's Chapter 11 bankruptcy filing on September 15, 2008 constituted an Event of Default under the ISDA Agreements between QVT and Lehman (the "QVT ISDAs"). QVT was unable to receive any quotations from four PCDS Reference Market makers on September 15, 2008, so QVT relied on Loss, as defined in Section 14 of the QVT ISDAs, to determine its damages on PCDS. QVT determined that PCDS values closely track the value of a short position in the preferred securities referenced by the PCDS. For each PCDS, QVT determined its Loss by calculating the price at which it would have been able to create a short position in the preferred stock of the issuer referenced in the PCDS. The relevant preferred securities are the focus of the Subpoenas.

Lehman objected to QVT's Claims. QVT believes the information sought in the Subpoenas will support the reasonableness of QVT's Loss calculation. As institutional preferred securities are not traded on an exchange, the source of pricing information is the banks that traded the preferred securities. Hence, QVT's subpoenas seek market information from the relevant Banks.

It is now more than 60 days since QVT served the Subpoenas. Despite numerous conversations with the Banks' representatives, and concessions by QVT to alleviate any undue burden, we have been unable to reach an agreement with the Banks that would provide QVT with the needed information. QVT therefore respectfully requests a conference with the Court to address this discovery dispute.

Respectfully,



Bertrand C. Sellier

Cc: Joshua Dorchak, Esq. (via email)
Ellen M. Halstead, Esq. (via email)
Claudia L. Hammerman, Esq. (via email)
James Lee, Esq. (via email)
Brie Ann Grant, Esq. (via email)
Jonathan J. Kim, Esq. (via email)

02570 (Form 2570 - Subpoena to Produce Documents, Information, or Objects or To Permit Inspection in a Bankruptcy Case or Adversary Proceeding) (12/15)

UNITED STATES BANKRUPTCY COURT

Southern District of New York

In re Lehman Brothers Holdings, Inc., et al.,
Debtor

(Complete if issued in an adversary proceeding)

Case No. 08-13555

Chapter 11

Plaintiff

v.

Adv. Proc. No. _____

Defendant

SUBPOENA TO PRODUCE DOCUMENTS, INFORMATION, OR OBJECTS OR TO PERMIT
INSPECTION OF PREMISES IN A BANKRUPTCY CASE (OR ADVERSARY PROCEEDING)

To: Bank of America Corporation and Bank of America, N.A., C/O Melissa Godwin, Shearman & Sterling LLP, 509 Lexington Ave., NY, NY 1002-6069
(Name of person to whom the subpoena is directed)

☒ **Production:** **YOU ARE COMMANDED** to produce at the time, date, and place set forth below the following documents, electronically stored information, or objects, and to permit inspection, copying, testing, or sampling of the material:
See Schedule A

PLACE	DATE AND TIME
<u>Rottenberg Lipman Rich, P.C., 369 Lexington Avenue, 16 Fl., NY, NY 10017</u>	<u>May 26, 2016</u>

☐ **Inspection of Premises:** **YOU ARE COMMANDED** to permit entry onto the designated premises, land, or other property possessed or controlled by you at the time, date, and location set forth below, so that the requesting party may inspect, measure, survey, photograph, test, or sample the property or any designated object or operation on it.

PLACE	DATE AND TIME

The following provisions of Fed. R. Civ. P. 45, made applicable in bankruptcy cases by Fed. R. Bankr. P. 9016, are attached -- Rule 45(c), relating to the place of compliance; Rule 45(d), relating to your protection as a person subject to a subpoena; and Rule 45(e) and 45(g), relating to your duty to respond to this subpoena and the potential consequences of not doing so.

Date: May 5, 2016

CLERK OF COURT

OR

Signature of Clerk or Deputy Clerk

Bertrand C. Sellier
Attorney's signature

The name, address, email address, and telephone number of the attorney representing (name of party) Quintessence Fund L.P. & Q.V.T. Fund LP, who issues or requests this subpoena, are:

Bertrand C. Sellier, Rottenberg Lipman Rich, P.C., 369 Lexington Ave., 16 Fl., New York, NY 10017, bsellier@rlrpclaw.com, (212)661-3080

Notice to the person who issues or requests this subpoena

If this subpoena commands the production of documents, electronically stored information, or tangible things, or the inspection of premises before trial, a notice and a copy of this subpoena must be served on each party before it is served on the person to whom it is directed. Fed. R. Civ. P. 45(a)(4).

SCHEDULE A

I. DEFINITIONS

1. The words “you” and “your” refer to Bank of America Corporation and Bank of America, N.A. and their affiliates, present or former employees, agents, consultants, accountants, attorneys, representatives or other person or persons acting or purporting to act, or who acted or purported to act, on behalf of, or in concert with, Bank of America Corporation and Bank of America, N.A..

2. The term “Document” when used herein means all originals of any nature whatsoever, identical copies and all non-identical copies thereof, pertaining to any medium upon which intelligence or information is recorded, in your possession, custody or control regardless of where located; including, without limiting the generality of the foregoing, emails, Bloomberg messages, punch cards, print-out sheets, video or movie film, slides, phonographs, records, photographs, microfilm, notes, letters, memoranda, ledgers, work sheets, books, magazines, notebooks, diaries, calendars, appointment books, registers, charts, tables, papers, agreements, contracts, purchase orders, acknowledgements, invoices, authorizations, budgets, analyses, projections, transcripts, minutes of meetings of any kind, correspondence, telegrams, drafts, data processing discs or tapes, and computer produced interpretations thereof, x-rays, instructions, announcements, schedules, price lists, and mechanical or electrical sound recordings and transcripts thereof. The term “document” additionally means all “electronically-stored information,” which means all data or data compilations stored in any medium.

3. The term “persons” when used herein, means natural person, corporations, firms, companies, partnerships, unincorporated associations, governmental or public agencies, joint ventures and all other entities.

4. The terms “and” and “or” shall be construed conjunctively or disjunctively as necessary to make the Request inclusive rather than exclusive. The use of the word “including” shall be construed without limitation.

5. The use of the singular form of any word, in the Request, the Definitions or these Instructions, includes the plural and vice versa.

6. The terms “any” and “all,” mean “any and all,” and the term “each” means “all and each.”

II. INSTRUCTIONS

A. The Request calls for the production of all responsive documents in your possession, custody or control.

B. In responding to this subpoena, you shall furnish all such information as is available or known to you and all of your servants, employees, representatives and agents, including attorneys.

C. Each and every request for a document or writing or documents or writings to be produced requires production of the document, in its entirety, without abbreviation or expurgation, and without redacting any portions of it.

D. Should you claim privilege, set forth in detail in your answers hereto the grounds for such claim and the general nature of the information as to which you claim a privilege. If you claim privilege or work product as a ground for failing to respond to the Request, respond to that part of the Request that, in your view, does not call for allegedly privileged information or communications. For each instance in which you claim a privilege, please describe the factual basis for your claim of privilege in sufficient detail to permit adjudication of the validity of that claim, including without limitation, the following:

- (i) a brief description of the type of information, document or communication;
- (ii) the date of the information, document or communication;
- (iii) the name, title and job description of the transmitter of the information, document or communication;
- (iv) the name, title and job description of the person to whom the information, document, or communication was addressed;
- (v) the name, title and job description of each person who has received or utilized the information, document or communication;
- (vi) a brief description of the subject matter of the information, document or communication; and
- (vii) the nature of the privilege claimed.

E. The use of a verb, in the Request, the Definitions or these Instructions, in any tense, shall be construed as the use of the verb in all other tenses, as necessary, to bring within the scope of the Request, Definition or Instruction all information which might otherwise be considered to be beyond its scope.

F. The use of capital letters, lower case letters, apostrophes or quotation marks in the Request, the Definitions or these Instructions shall not be construed to limit the scope of any specific Request, Definition or Instruction contained herein.

G. The file folder or other container in which a document is kept is deemed to be an integral part of the document and shall be produced with the document. If, for any reason, the container cannot be produced, produce copies of all labels or other identifying marks.

H. If there are no documents in your possession, custody or control that are responsive to the Request or any part of the Request, you shall so state in your responses.

I. The Request is continuing in nature and any document discovered or otherwise obtained subsequent to production which would have been produced had it been available or its existence been known at the time of production is to be supplied forthwith.

J. In the event that you object to the production of any documents to the Request (including by asserting that a portion of the Request is overbroad, irrelevant or burdensome), you shall produce those documents that are responsive to the portion of the Request to which you do not object.

K. The documents produced in response to the Request shall be produced as they are kept in the ordinary course of business or organized and labeled to correspond to the categories in the Request.

L. All electronically stored information shall be produced as single page TIFF images, except for Excel worksheets and other documents that cannot be viewed as TIFF images, which shall be produced in native format with a placeholder TIFF image. Document level extracted text or OCR shall be provided for all documents included in the production. An Opticon load file shall be included with the production. The following metadata shall be

included in the load file: Custodian, From, To, Cc, Bcc, Subject, Date Sent, Time Sent, File Extension, Author, Company, Date Created, Date Last Modified, Date Last Accesses, File Name, Original File Path, File Size and MD5 Hash.

M. All documents, information or data currently existing in electronic form, including spreadsheet files, database files or word processing files, should be provided in the original format, unless that format requires specialized or proprietary hardware or software. Email messages should be provided in their original electronic form, including original unaltered metadata, even if only available on backup or archive tapes or disks. The magnetic media on which the electronic data is produced should be on recordable CDs (CD-ROM) or DVDs. Compression utilities such as WinZip are acceptable as long as provision does not violate licensing or copyright laws. If producing documents as images, please contact us to coordinate the appropriate protocol.

N. Database files should be in sequential format, also known as ASCII files or flat files, with the data fields in fixed-column positions. For each database file provided, the following information is needed: a record layout; a short narrative description of what the file contains; translation of any coded fields; the number of records in the file; and a printout of the first 100 records in report format. A record layout must contain the following pieces of information: name of the field; description of field; starting and ending position of the field; length of the field; starting and ending position of the record; and characteristics of the field (*i.e.*, packed decimal, zoned decimal, alphanumeric, *etc.*).

O. All documents shall be produced in an orderly manner and with appropriate markings or other identification so that QVT and its attorneys will be able to identify the source of the document, the file in which it was maintained, the person to whom such file belonged.

P. If any document was, but no longer is, in your possession or subject to your custody or control or in existence, state whether: (a) it is missing or lost; (b) it has been destroyed; (c) it has been transferred, voluntarily or involuntarily, to others; or (d) it has been disposed of otherwise. In each instance, explain the circumstances surrounding such disposition and identify the person(s) directing or authorizing the same and the date(s) thereof. Identify each such document by listing its author and his/her address, the type of document (*e.g.* letter, memorandum, telegram, chart, photograph, *etc.*), its date, subject matter, present location(s) and custodian(s) and state whether the document is still in existence.

Q. Unless otherwise specified, the Request calls for the production of responsive documents relating to the period August 1, 2008 through October 31, 2008, inclusive (the "Relevant Period").

REQUEST FOR PRODUCTION

1. Documents sufficient to show each transaction by you during the Relevant Period in any security listed in Appendix A—including but not limited to trust preferred securities and including both exchange traded retail preferred securities and institutional preferred securities, issued by any entity listed on Appendix A hereto—including the trade date, settlement date, trade ID, security identifier (CUSIP/ISIN), volume, price, currency, and direction of each such transaction from your perspective. If your records indicate additional securities of the type set forth on Appendix A but that are not listed there, please include them.
2. Documents sufficient to show any offering or bid communications circulated by you during the Relevant Period for any security listed in Appendix A—including but not limited to trust preferred securities and including both exchange traded retail preferred securities and institutional preferred securities, issued by any entity listed on Appendix A hereto—including date and time, offering/bid price or yield, and quantity offered or bid (if applicable). If your records indicate offerings or bid communications relating to additional securities of the type set forth on Appendix A but that are not listed there, please include them.
3. Documents consisting of research reports received or published by you during the time period from June 30, 2008 through March 31, 2009 relevant to preferred securities issued by any entity listed on Appendix A hereto.

Appendix A

Entity	Ticker	Security CUSIP/ISIN	Issuer Name
ABN Amro	AAB-Bank	US00371G1058	ABN AMRO N AMER CAP FNDG
ABN Amro	AAB-Bank	US00371T3059	ABN AMRO N AMER CAP FNDG
ABN Amro	AAB-Bank	US74928K2087	RBS CAPITAL FUND TRUST V
ABN Amro	AAB-Bank	US74928M2044	RBS CAPITAL FUND TRST VI
ABN Amro	AAB-Bank	US74928P2074	RBS CAPITAL FND TRST VII
ABN Amro	AAB-Bank	NL0000407823	RBS HOLDINGS NV
ABN Amro	AAB-Bank	XS0246487457	ABN AMRO BANK NV
ABN Amro	AAB-Bank	XS0244754254	ABN AMRO BANK NV
ABN Amro	AAB-Bank	GB0057047275	FORTIS CAPITAL COMPANY
ABN Amro	AAB-Bank	NL0000300507	RBS HOLDINGS NV
ABN Amro	AAB-Bank	N0031A543	RBS HOLDINGS NV
ABN Amro	AAB-Bank	N002A3JG9	ABN AMRO BANK NV
ABN Amro	AAB-Bank	N002A3GQ0	ABN AMRO BANK NV
ABN Amro	AAB-Bank	G3640G115	FORTIS CAPITAL COMPANY
ABN Amro	AAB-Bank	N0030P228	RBS HOLDINGS NV
ABN Amro	AAB-Bank	00371G105	ABN AMRO N AMER CAP FNDG
ABN Amro	AAB-Bank	00371T305	ABN AMRO N AMER CAP FNDG
ABN Amro	AAB-Bank	74928K208	RBS CAPITAL FUND TRUST V
ABN Amro	AAB-Bank	74928M204	RBS CAPITAL FUND TRST VI
ABN Amro	AAB-Bank	74928P207	RBS CAPITAL FND TRST VII
ABN Amro	AAB-Bank	EP0127555	RBS HOLDINGS NV
ABN Amro	AAB-Bank	EF3012806	ABN AMRO BANK NV
ABN Amro	AAB-Bank	EF2823278	ABN AMRO BANK NV
ABN Amro	AAB-Bank	EC1495687	FORTIS CAPITAL COMPANY
ABN Amro	AAB-Bank	XX3010982	RBS HOLDINGS NV
Australia and New Zealand Bank	ANZ	GB0040024555	AUST & NZ BANKING GROUP
Australia and New Zealand Bank	ANZ	NZANBD0006S7	ANZ BANK NEW ZEALAND LTD
Australia and New Zealand Bank	ANZ	XS0207513127	ANZ CAPITAL TRUST III
Australia and New Zealand Bank	ANZ	US001822AB19	ANZ CAPITAL TRUST II
Australia and New Zealand Bank	ANZ	XS0304110132	AUST & NZ BANKING GROUP

Australia and New Zealand Bank	ANZ	Q09504145	AUSTRALIA&NEW ZEALAND BK
Australia and New Zealand Bank	ANZ	Q0954N172	AUST & NZ BANKING GROUP
Australia and New Zealand Bank	ANZ	Q09504AA1	AUST & NZ BANKING GROUP
Australia and New Zealand Bank	ANZ	Q04280LL7	ANZ BANK NEW ZEALAND LTD
Australia and New Zealand Bank	ANZ	U0019VAA5	ANZ CAPITAL TRUST III
Australia and New Zealand Bank	ANZ	Q0954QAK6	AUST & NZ BANKING GROUP
Australia and New Zealand Bank	ANZ	XX3010610	AUSTRALIA&NEW ZEALAND BK
Australia and New Zealand Bank	ANZ	EP0091983	AUST & NZ BANKING GROUP
Australia and New Zealand Bank	ANZ	EP0104992	AUSTRALIA & NEW ZEALAND
Australia and New Zealand Bank	ANZ	ZZ2066368	AUST & NZ BANKING GROUP
Australia and New Zealand Bank	ANZ	EH3231535	ANZ BANK NEW ZEALAND LTD
Australia and New Zealand Bank	ANZ	ED7183749	ANZ CAPITAL TRUST III
Australia and New Zealand Bank	ANZ	001822AB1	ANZ CAPITAL TRUST II
Australia and New Zealand Bank	ANZ	EG5405576	AUST & NZ BANKING GROUP
Barclays Bank	BACR-Bank	GB0000821727	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	GB0000773381	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	GB0000773720	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	GB0000783422	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	GB0000783539	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	GB0000821834	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	GB0000821941	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	US06739F3901	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	US06739H7769	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	US06739H5110	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	US06739H3628	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0214398199	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	US06738C8284	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0222208539	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0015014615	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0120327571	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0118932366	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0350187430	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0145875513	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0145875190	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	GB0000779529	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	GB0000777705	BARCLAYS BANK PLC

Barclays Bank	BACR-Bank	GB0000784164	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	US06738CAG42	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0071252919	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	US06739FEY34	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0046132014	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0205937336	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0248675364	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	US06739GAD16	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0150052388	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	XS0305103482	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G0799TBH6	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G0799YCQ4	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G07980AV0	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G0798FBY0	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G0798FBV6	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G079FLAC8	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G0798GMT7	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G0798GMR1	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G07980AF5	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G07980AH1	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	N09612AB3	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G9755VAC6	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G07980BC1	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G079QA106	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G0799YFE8	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G0798NCZ9	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	G0799KEY5	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EP0294918	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EP0294751	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EP0294793	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EP0294835	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EP0294876	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EP0294959	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EP0294991	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	06739F390	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	06739H776	BARCLAYS BANK PLC

Barclays Bank	BACR-Bank	06739H511	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	06739H362	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	ED8407691	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	06738C828	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	ED9738581	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	TT3199128	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EC3079950	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EC2992351	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EH2323069	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EC5451645	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EC5451785	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	ZZ2005473	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	ZZ2028848	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	ZZ1002323	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	06738CAG4	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	TT3312192	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	06739FEY3	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EC4230933	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	ED7120204	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EF3316272	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	06739GADI	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EC5901813	BARCLAYS BANK PLC
Barclays Bank	BACR-Bank	EG5315270	BARCLAYS BANK PLC
BNP Paribas	BNP	FR0000140063	BNP PARIBAS
BNP Paribas	BNP	US05567HCZ73	BNP PARIBAS
BNP Paribas	BNP	XS0135791217	BNP PARIBAS CAP TRST III
BNP Paribas	BNP	XS0160850227	BNP PARIBAS CAP TRST VI
BNP Paribas	BNP	XS0141843689	BNP PARIBAS CAP TRST IV
BNP Paribas	BNP	USU09517AA81	BNP PARIBAS CAPITAL TRST
BNP Paribas	BNP	US055960AA67	BNP PARIBAS CAPITAL TRST
BNP Paribas	BNP	FR0010239319	BNP PARIBAS
BNP Paribas	BNP	FR0010239368	BNP PARIBAS
BNP Paribas	BNP	BE0933899800	BNP PARIBAS FORTIS SA
BNP Paribas	BNP	XS0182774256	COFINOGA FUNDING TWO LP
BNP Paribas	BNP	FR0010456764	BNP PARIBAS
BNP Paribas	BNP	FR0010477125	BNP PARIBAS

BNP Paribas	BNP	FR0000572646	BNP PARIBAS
BNP Paribas	BNP	FR0010306787	BNP PARIBAS
BNP Paribas	BNP	FR0010638338	BNP PARIBAS
BNP Paribas	BNP	FR0010306738	BNP PARIBAS
BNP Paribas	BNP	US05565AAB98	BNP PARIBAS
BNP Paribas	BNP	FR0010533026	BNP PARIBAS
BNP Paribas	BNP	FR0008131403	BNP PARIBAS
BNP Paribas	BNP	FR0010348557	BNP PARIBAS
BNP Paribas	BNP	FR0000047664	BNP PARIBAS
BNP Paribas	BNP	BE0119806116	BNP PARIBAS FORTIS SA
BNP Paribas	BNP	US05565AAA16	BNP PARIBAS
BNP Paribas	BNP	FR0010348565	BNP PARIBAS
BNP Paribas	BNP	BE0117584202	FORTIS BANK SA/NV
BNP Paribas	BNP	US32050QAC87	FIRST HAWAIIAN CAP I
BNP Paribas	BNP	BE0934549511	BNP PARIBAS FORTIS SA
BNP Paribas	BNP	FR0010661314	BNP PARIBAS
BNP Paribas	BNP	FR0000047797	BANQUE DE BRETAGNE
BNP Paribas	BNP	XS0071344799	BNP PARIBAS FORTIS FNDG
BNP Paribas	BNP	XS0063913387	BNP PARIBAS FORTIS FNDG
BNP Paribas	BNP	F07875CZ2	BNP PARIBAS
BNP Paribas	BNP	G12045AA1	BNP PARIBAS CAP TRST III
BNP Paribas	BNP	U0952BAA8	BNP PARIBAS CAP TRST VI
BNP Paribas	BNP	U09518108	BNP PARIBAS CAP TRST IV
BNP Paribas	BNP	U09517AA8	BNP PARIBAS CAPITAL TRST
BNP Paribas	BNP	F1063GKN9	BNP PARIBAS
BNP Paribas	BNP	F1063GJP6	BNP PARIBAS
BNP Paribas	BNP	B4745TBC9	BNP PARIBAS FORTIS SA
BNP Paribas	BNP	G2252KAA7	COFINOGA FUNDING TWO LP
BNP Paribas	BNP	F1064PRW1	BNP PARIBAS
BNP Paribas	BNP	F10654CA1	BNP PARIBAS
BNP Paribas	BNP	F07886HA9	BNP PARIBAS
BNP Paribas	BNP	F1063KK42	BNP PARIBAS
BNP Paribas	BNP	F1065BAJ8	BNP PARIBAS
BNP Paribas	BNP	F1063KJ85	BNP PARIBAS
BNP Paribas	BNP	F10655CN0	BNP PARIBAS
BNP Paribas	BNP	F1066W6V9	BNP PARIBAS

BNP Paribas	BNP	F1063RDF0	BNP PARIBAS
BNP Paribas	BNP	F07875DA6	BNP PARIBAS
BNP Paribas	BNP	B4745KCW3	BNP PARIBAS FORTIS SA
BNP Paribas	BNP	B4745JBE7	FORTIS BANK SA/NV
BNP Paribas	BNP	F1065BDC0	BNP PARIBAS
BNP Paribas	BNP	F06888AB1	BANQUE DE BRETAGNE
BNP Paribas	BNP	G0534ZCA6	BNP PARIBAS FORTIS FNDG
BNP Paribas	BNP	G05348CL2	BNP PARIBAS FORTIS FNDG
BNP Paribas	BNP	EP0162461	BNP PARIBAS
BNP Paribas	BNP	05567HCZ7	BNP PARIBAS
BNP Paribas	BNP	EC4675137	BNP PARIBAS CAP TRST III
BNP Paribas	BNP	EC8144262	BNP PARIBAS CAP TRST VI
BNP Paribas	BNP	EC5087233	BNP PARIBAS CAP TRST IV
BNP Paribas	BNP	EC3047619	BNP PARIBAS CAPITAL TRST
BNP Paribas	BNP	055960AA6	BNP PARIBAS CAPITAL TRST
BNP Paribas	BNP	EF1251190	BNP PARIBAS
BNP Paribas	BNP	EF1220872	BNP PARIBAS
BNP Paribas	BNP	EH1006251	BNP PARIBAS FORTIS SA
BNP Paribas	BNP	ED2543889	COFINOGA FUNDING TWO LP
BNP Paribas	BNP	EG3188554	BNP PARIBAS
BNP Paribas	BNP	EG4591699	BNP PARIBAS
BNP Paribas	BNP	FF1029850	BNP PARIBAS
BNP Paribas	BNP	EF3564251	BNP PARIBAS
BNP Paribas	BNP	EH4393680	BNP PARIBAS
BNP Paribas	BNP	EF3545441	BNP PARIBAS
BNP Paribas	BNP	05565AAB9	BNP PARIBAS
BNP Paribas	BNP	EG9182353	BNP PARIBAS
BNP Paribas	BNP	ZZ2062748	BNP PARIBAS
BNP Paribas	BNP	EF5398476	BNP PARIBAS
BNP Paribas	BNP	EC4864327	BNP PARIBAS
BNP Paribas	BNP	ED6618190	BNP PARIBAS FORTIS SA
BNP Paribas	BNP	05565AAA1	BNP PARIBAS
BNP Paribas	BNP	EF5704269	BNP PARIBAS
BNP Paribas	BNP	EC4500780	FORTIS BANK SA/NV
BNP Paribas	BNP	32050QAC8	FIRST HAWAIIAN CAP I
BNP Paribas	BNP	EH4465520	BNP PARIBAS FORTIS SA

BNP Paribas	BNP	EH5402746	BNP PARIBAS
BNP Paribas	BNP	EG1775865	BANQUE DE BRETAGNE
BNP Paribas	BNP	EC0231661	BNP PARIBAS
BNP Paribas	BNP	MM1235066	BNP PARIBAS FORTIS FNDG
BNP Paribas	BNP	MM1144698	BNP PARIBAS FORTIS FNDG
BNP Paribas	BNP	EI5309030	COMMERCIAL FED CAP TRUST
Citibank	C	US8941803061	TRAVELERS CORP.
Citibank	C	US1730346046	CITICORP
Citibank	C	US79549B5030	SALOMON SMITH BARNEY HLD
Citibank	C	US3785072063	GLENDALE FEDERAL BANK
Citibank	C	US79549B5113	SALOMON INC
Citibank	C	US3785073053	GLENDALE FEDERAL BANK
Citibank	C	US3785074044	GLENDALE FEDERAL BANK
Citibank	C	US79549B4124	SALOMON SMITH BARNEY HLD
Citibank	C	US79549B4389	SALOMON INC
Citibank	C	US79549B4462	SALOMON INC
Citibank	C	US79549B4538	SALOMON INC
Citibank	C	US79549B4611	SALOMON SMITH BARNEY HLD
Citibank	C	US79549B4876	SALOMON INC
Citibank	C	US79549B6020	SALOMON SMITH BARNEY HLD
Citibank	C	894180306	TRAVELERS CORP.
Citibank	C	173034604	CITICORP
Citibank	C	79549B503	SALOMON SMITH BARNEY HLD
Citibank	C	378507206	GLENDALE FEDERAL BANK
Citibank	C	79549B511	SALOMON INC
Citibank	C	378507305	GLENDALE FEDERAL BANK
Citibank	C	378507404	GLENDALE FEDERAL BANK
Citibank	C	79549B412	SALOMON SMITH BARNEY HLD
Citibank	C	79549B438	SALOMON INC
Citibank	C	79549B446	SALOMON INC
Citibank	C	79549B453	SALOMON INC
Citibank	C	79549B461	SALOMON SMITH BARNEY HLD
Citibank	C	79549B487	SALOMON INC
Citibank	C	79549B602	SALOMON SMITH BARNEY HLD
Citibank	C	YY5011720	SALOMON INC
Commonwealth Bank of Australia	CBA	CA90556D1006	UNION CARB EQ TR

Commonwealth Bank of Australia	CBA	NZASBD0001S7	ASB CAPITAL LTD
Commonwealth Bank of Australia	CBA	KYG1984D2015	C-BASS CBO VIII LTD/CORP
Commonwealth Bank of Australia	CBA	US12496V2060	C-BASS CBO VIII LTD/CORP
Commonwealth Bank of Australia	CBA	AU0000PCBPA1	PERLS II TRUST
Commonwealth Bank of Australia	CBA	NZASBD0002S5	ASB CAPITAL NO 2 LTD
Commonwealth Bank of Australia	CBA	NZCBAD0002S9	CBA CAPITAL AUSTRALIA
Commonwealth Bank of Australia	CBA	US12498H2058	C-BASS CBO XIV LTD/CORP
Commonwealth Bank of Australia	CBA	AU0000PCAPA3	PREFERRED CAPITAL LTD
Commonwealth Bank of Australia	CBA	AU0000CBAPB1	COMMONWEALTH BANK AUST
Commonwealth Bank of Australia	CBA	US12479BAA08	CBA CAPITAL TRUST II
Commonwealth Bank of Australia	CBA	GB0008424284	COMMONWEALTH BANK AUST
Commonwealth Bank of Australia	CBA	US124789AA60	CBA CAPITAL TRUST I
Commonwealth Bank of Australia	CBA	Q2704L134	COMMONWEALTH BANK OF AUS
Commonwealth Bank of Australia	CBA	G1984D201	C-BASS CBO VIII LTD/CORP
Commonwealth Bank of Australia	CBA	Q74428105	PERLS II TRUST
Commonwealth Bank of Australia	CBA	Q7398X104	PREFERRED CAPITAL LTD
Commonwealth Bank of Australia	CBA	Q2692U807	COMMONWEALTH BANK AUST
Commonwealth Bank of Australia	CBA	Q87319AC5	COMMONWEALTH BANK AUST
Commonwealth Bank of Australia	CBA	90556D100	UNION CARB EQ TR
Commonwealth Bank of Australia	CBA	XX3012467	COLONIAL LTD
Commonwealth Bank of Australia	CBA	EP0047076	COMMONWEALTH BANK OF AUS
Commonwealth Bank of Australia	CBA	EP0404756	ASB CAPITAL LTD
Commonwealth Bank of Australia	CBA	EP0098467	C-BASS CBO VIII LTD/CORP
Commonwealth Bank of Australia	CBA	12496V206	C-BASS CBO VIII LTD/CORP
Commonwealth Bank of Australia	CBA	EP0105288	PERLS II TRUST
Commonwealth Bank of Australia	CBA	EP0404715	ASB CAPITAL NO 2 LTD
Commonwealth Bank of Australia	CBA	EP0157982	CBA CAPITAL AUSTRALIA
Commonwealth Bank of Australia	CBA	EP0159244	C-BASS CBO VIII LTD/CORP
Commonwealth Bank of Australia	CBA	12498H205	C-BASS CBO XIV LTD/CORP
Commonwealth Bank of Australia	CBA	EP0168336	C-BASS CBO XIV LTD/CORP
Commonwealth Bank of Australia	CBA	EP0189555	PREFERRED CAPITAL LTD
Commonwealth Bank of Australia	CBA	EP0280735	COMMONWEALTH BANK AUST
Commonwealth Bank of Australia	CBA	12479BAA0	CBA CAPITAL TRUST II
Commonwealth Bank of Australia	CBA	ZZ2064272	COMMONWEALTH BANK AUST
Commonwealth Bank of Australia	CBA	124789AA6	CBA CAPITAL TRUST I

Commonwealth Bank of Australia	CBA	EP0007823	ASB BANK LIMITED
Credit Agricole	ACAFP	FR0010248641	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FR0010533554	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FR0010036087	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FR0010161026	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FR0010575654	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FR0010603159	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FR0000189268	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FR0000140071	CREDIT LYONNAIS
Credit Agricole	ACAFP	FR0010291997	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	US225313AA37	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FR0000584997	LCL SA
Credit Agricole	ACAFP	FR0000475790	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	XS0161441000	CA PREFERRED FUND TRUST
Credit Agricole	ACAFP	NL0000113868	CA PREFERRED FND TST III
Credit Agricole	ACAFP	FR0000165912	CREDIT LYONNAIS
Credit Agricole	ACAFP	NZCASD0001S5	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FR0000181307	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FR0010359794	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	XS0173838847	CA PREFERRED FUND TR II
Credit Agricole	ACAFP	FR0000166019	CREDIT AGRICOLE CIB
Credit Agricole	ACAFP	XS0146942189	CL CAPITAL TRUST I
Credit Agricole	ACAFP	FR0000189250	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FR0010353151	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FR0010564161	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	F22797FF0	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	F22798CR5	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	F22797BW7	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	F22797DX3	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	F22798GD2	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	F22798DE3	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	F22797BH0	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	F1452PAP4	CREDIT LYONNAIS
Credit Agricole	ACAFP	F22797GG7	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	F23457CY2	LCL SA
Credit Agricole	ACAFP	F22797BE7	CREDIT AGRICOLE SA

Credit Agricole	ACAFP	U1362QAA7	CA PREFERRED FUND TRUST
Credit Agricole	ACAFP	U13632AA9	CA PREFERRED FND TST III
Credit Agricole	ACAFP	F23457SC3	CREDIT LYONNAIS
Credit Agricole	ACAFP	F22797AY4	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	F22797DE5	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	U1362AAA2	CA PREFERRED FUND TR II
Credit Agricole	ACAFP	F07707DR4	CREDIT AGRICOLE CIB
Credit Agricole	ACAFP	U1820RAA1	CL CAPITAL TRUST I
Credit Agricole	ACAFP	F22797BG2	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	F22798AK2	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	EF1489451	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	EG9352642	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	ED2644927	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	ED7928192	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	EH1731403	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	EH2842480	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	ED0303476	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	EC8377037	CREDIT LYONNAIS
Credit Agricole	ACAFP	EF2893529	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	225313AA3	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	FF1023283	LCL SA
Credit Agricole	ACAFP	ED0102431	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	EC8230392	CA PREFERRED FUND TRUST
Credit Agricole	ACAFP	ED2582325	CA PREFERRED FND TST III
Credit Agricole	ACAFP	FF1030700	CREDIT LYONNAIS
Credit Agricole	ACAFP	EH1074705	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	EC8721630	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	EF6013710	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	ED0801941	CA PREFERRED FUND TR II
Credit Agricole	ACAFP	FF1026468	CREDIT AGRICOLE CIB
Credit Agricole	ACAFP	EC5568869	CL CAPITAL TRUST I
Credit Agricole	ACAFP	ED0304557	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	EF7013263	CREDIT AGRICOLE SA
Credit Agricole	ACAFP	EH1384518	CREDIT AGRICOLE SA
Deutsche Bank	DB	ANN168211053	BT OVERSEAS FINANCE NV
Deutsche Bank	DB	ANN168211392	BT OVERSEAS FINANCE NV

Deutsche Bank	DB	ANN168211137	BT OVERSEAS FINANCE NV
Deutsche Bank	DB	ANN168211210	BT OVERSEAS FINANCE NV
Deutsche Bank	DB	US0663658831	BANKERS TRUST NY
Deutsche Bank	DB	US0663658187	BANKERS TRUST CORP
Deutsche Bank	DB	US0663657684	BANKERS TRUST CORP
Deutsche Bank	DB	US11776Q1013	DB DELAWARE HOLDINGS EUR
Deutsche Bank	DB	US11776Q2003	DB DELAWARE HOLDINGS EUR
Deutsche Bank	DB	US11776Q3092	DB DELAWARE HOLDINGS EUR
Deutsche Bank	DB	US11776Q4082	DB DELAWARE HOLDINGS EUR
Deutsche Bank	DB	US25152CEZ59	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152CFH43	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C1302	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C1484	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C1559	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25153U2042	DB CAPITAL FUNDING VIII
Deutsche Bank	DB	US25152CHQ24	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C1633	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C7598	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C7671	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C7424	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C8257	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C6681	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C8174	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C8414	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C7911	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C8588	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	US25152C8331	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	N16821105	BT OVERSEAS FINANCE NV
Deutsche Bank	DB	N16821139	BT OVERSEAS FINANCE NV
Deutsche Bank	DB	N16821113	BT OVERSEAS FINANCE NV
Deutsche Bank	DB	N16821121	BT OVERSEAS FINANCE NV
Deutsche Bank	DB	Y50122699	BT OVERSEAS FINANCE NV
Deutsche Bank	DB	Y50122723	BT OVERSEAS FINANCE NV
Deutsche Bank	DB	Y50122707	BT OVERSEAS FINANCE NV
Deutsche Bank	DB	Y50122715	BT OVERSEAS FINANCE NV
Deutsche Bank	DB	066365883	BANKERS TRUST NY

Deutsche Bank	DB	066365818	BANKERS TRUST CORP
Deutsche Bank	DB	066365768	BANKERS TRUST CORP
Deutsche Bank	DB	11776Q101	DB DELAWARE HOLDINGS EUR
Deutsche Bank	DB	11776Q200	DB DELAWARE HOLDINGS EUR
Deutsche Bank	DB	11776Q309	DB DELAWARE HOLDINGS EUR
Deutsche Bank	DB	11776Q408	DB DELAWARE HOLDINGS EUR
Deutsche Bank	DB	25152CEZ5	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152CFH4	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C130	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C148	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C155	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25153U204	DB CAPITAL FUNDING VIII
Deutsche Bank	DB	25152CHQ2	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C163	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C759	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C767	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C742	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C825	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C668	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C817	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C841	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C791	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C858	DEUTSCHE BANK AG LONDON
Deutsche Bank	DB	25152C833	DEUTSCHE BANK AG LONDON
Dresdner Bank	DRSDNR	XS0097772965	DRESDNER FNDG TRUST I
Dresdner Bank	DRSDNR	US26156FAA12	DRESDNER FNDG TRUST I
Dresdner Bank	DRSDNR	DE000A0KAAA7	HT1 FUNDING GMBH
Dresdner Bank	DRSDNR	DE000A0GVS76	UT2 FUNDING PLC
Dresdner Bank	DRSDNR	DE000A0DZJZ7	EUROHYPO CAP FUND TRUSII
Dresdner Bank	DRSDNR	XS0169058012	EUROHYPO CAP FUND TRUSTI
Dresdner Bank	DRSDNR	DE000CK45783	COMMERZBANK CAP FUND TRU
Dresdner Bank	DRSDNR	XS0126779791	DRESDNER FUNDING TRST IV
Dresdner Bank	DRSDNR	DE0008032053	COMMERZBANK AG
Dresdner Bank	DRSDNR	US26156GAA94	DRESDNER FUNDING TRST II
Dresdner Bank	DRSDNR	XS0126777407	DRESDNER FUNDNG TRST III
Dresdner Bank	DRSDNR	US0686512072	BARRINGTON II CDO LTD

Dresdner Bank	DRSDNR	KYG085241035	BARRINGTON II CDO LTD
Dresdner Bank	DRSDNR	U24118AA6	DRESDNER FNDG TRUST I
Dresdner Bank	DRSDNR	D34818AA8	HTI FUNDING GMBH
Dresdner Bank	DRSDNR	G9309QAA2	UT2 FUNDING PLC
Dresdner Bank	DRSDNR	U2R11XAC2	EUROHYPO CAP FUND TRUSII
Dresdner Bank	DRSDNR	U3705AAA4	EUROHYPO CAP FUND TRUSTI
Dresdner Bank	DRSDNR	U2010JAA7	COMMERZBANK CAP FUND TRU
Dresdner Bank	DRSDNR	D1580Y206	COMMERZBANK AG
Dresdner Bank	DRSDNR	U2419GAA0	DRESDNER FUNDNG TRST III
Dresdner Bank	DRSDNR	G08524103	BARRINGTON II CDO LTD
Dresdner Bank	DRSDNR	EC1370955	DRESDNER FNDG TRUST I
Dresdner Bank	DRSDNR	26156FAA1	DRESDNER FNDG TRUST I
Dresdner Bank	DRSDNR	EF5578614	HTI FUNDING GMBH
Dresdner Bank	DRSDNR	EF5578135	UT2 FUNDING PLC
Dresdner Bank	DRSDNR	ED8325489	EUROHYPO CAP FUND TRUSII
Dresdner Bank	DRSDNR	EC9798181	EUROHYPO CAP FUND TRUSTI
Dresdner Bank	DRSDNR	EG0500678	COMMERZBANK CAP FUND TRU
Dresdner Bank	DRSDNR	EJ4606095	DRESDNER FUNDING TRST IV
Dresdner Bank	DRSDNR	EC2666732	COMMERZBANK AG
Dresdner Bank	DRSDNR	26156GAA9	DRESDNER FUNDING TRST II
Dresdner Bank	DRSDNR	EC3606000	DRESDNER FUNDNG TRST III
Dresdner Bank	DRSDNR	068651207	BARRINGTON II CDO LTD
Dresdner Bank	DRSDNR	EP0276162	BARRINGTON II CDO LTD
Halifax Bank of Scotland	HBOS- ScotBkPLC	GB0030587611	HBOS PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	GB0030587728	HBOS PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	GB0000725597	BANK OF SCOTLAND PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	GB0005241913	BANK OF SCOTLAND PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	GB00B07Y3Z00	HBOS PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	GB00B07VJX10	HBOS PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	XS0109139344	BK OF SCOTLAND CAP FUND
Halifax Bank of Scotland	HBOS- ScotBkPLC	XS0109138536	BK OF SCOTLAND CAP FUND
Halifax Bank of Scotland	HBOS-	XS0109139427	BK OF SCOTLAND CAP FUND

	ScotBkPLC		
Halifax Bank of Scotland	HBOS- ScotBkPLC	XS0109138882	BK OF SCOTLAND CAP FUND
Halifax Bank of Scotland	HBOS- ScotBkPLC	XS0165483164	HBOS CAPITAL FUNDING LP
Halifax Bank of Scotland	HBOS- ScotBkPLC	XS0138988042	HBOS PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	XS0139175821	HBOS CAPITAL FUNDING LP
Halifax Bank of Scotland	HBOS- ScotBkPLC	XS0177955381	HBOS PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	GB0001905362	LLOYDS BANK PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	GB0058327924	HBOS STERLING FIN JERSEY
Halifax Bank of Scotland	HBOS- ScotBkPLC	G4364D114	HBOS PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	G4364D122	HBOS PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	G5957Q107	BANK OF SCOTLAND PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	G5957W120	HBOS PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	G5957W138	HBOS PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	G0772SAA5	BK OF SCOTLAND CAP FUND
Halifax Bank of Scotland	HBOS- ScotBkPLC	G0772SAB3	BK OF SCOTLAND CAP FUND
Halifax Bank of Scotland	HBOS- ScotBkPLC	G0772SAD9	BK OF SCOTLAND CAP FUND
Halifax Bank of Scotland	HBOS- ScotBkPLC	G0772SAC1	BK OF SCOTLAND CAP FUND
Halifax Bank of Scotland	HBOS- ScotBkPLC	G43646AB7	HBOS CAPITAL FUNDING LP
Halifax Bank of Scotland	HBOS- ScotBkPLC	G4364DAA4	HBOS PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	G43646AA9	HBOS CAPITAL FUNDING LP
Halifax Bank of Scotland	HBOS- ScotBkPLC	G4364DAQ9	HBOS PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	G2075KAA2	LLOYDS BANK PLC
Halifax Bank of Scotland	HBOS- ScotBkPLC	G4402QAA9	HBOS STERLING FIN JERSEY
Halifax Bank of Scotland	HBOS- ScotBkPLC	XX3000280	HBOS PLC

Halifax Bank of Scotland	HBOS-ScotBkPLC	XX3001171	HBOS PLC
Halifax Bank of Scotland	HBOS-ScotBkPLC	XX3012509	BANK OF SCOTLAND PLC
Halifax Bank of Scotland	HBOS-ScotBkPLC	EP0012690	BANK OF SCOTLAND PLC
Halifax Bank of Scotland	HBOS-ScotBkPLC	EP0160002	HBOS PLC
Halifax Bank of Scotland	HBOS-ScotBkPLC	EP0161661	HBOS PLC
Halifax Bank of Scotland	HBOS-ScotBkPLC	EP0295592	LLOYDS BANKING GROUP PLC
Halifax Bank of Scotland	HBOS-ScotBkPLC	EC2368354	BK OF SCOTLAND CAP FUND
Halifax Bank of Scotland	HBOS-ScotBkPLC	EC2368479	BK OF SCOTLAND CAP FUND
Halifax Bank of Scotland	HBOS-ScotBkPLC	EC2368453	BK OF SCOTLAND CAP FUND
Halifax Bank of Scotland	HBOS-ScotBkPLC	EC2368958	BK OF SCOTLAND CAP FUND
Halifax Bank of Scotland	HBOS-ScotBkPLC	EC9026716	HBOS CAPITAL FUNDING LP
Halifax Bank of Scotland	HBOS-ScotBkPLC	EC4824412	HBOS PLC
Halifax Bank of Scotland	HBOS-ScotBkPLC	EC4805536	HBOS CAPITAL FUNDING LP
Halifax Bank of Scotland	HBOS-ScotBkPLC	ED1709101	HBOS PLC
Halifax Bank of Scotland	HBOS-ScotBkPLC	TT3129703	LLOYDS BANK PLC
Halifax Bank of Scotland	HBOS-ScotBkPLC	EC2035706	HBOS STERLING FIN JERSEY
Hypovereinsbank	HVB	DE000A0DD4K8	BA-CA FINANCE CAYMAN LTD
Hypovereinsbank	HVB	XS0367777884	UNICREDIT SPA
Hypovereinsbank	HVB	XS0231436238	UNICREDITO ITAL CAP TRST
Hypovereinsbank	HVB	DE000A0DYW70	BA-CA FIN CAYMAN LTD 2
Hypovereinsbank	HVB	XS0241369577	UNICREDIT SPA
Hypovereinsbank	HVB	XS0241198315	UNICREDIT SPA
Hypovereinsbank	HVB	XS0231436667	UNICREDITO ITAL CAP TRST
Hypovereinsbank	HVB	XS0372556299	UNICREDIT INTL BANK
Hypovereinsbank	HVB	US404399AA50	HVB FUNDING TRUST III
Hypovereinsbank	HVB	US404398AA77	HVB FUNDING TRUST I
Hypovereinsbank	HVB	XS0102826673	HVB FUNDING TRUST II
Hypovereinsbank	HVB	XS0372227982	UNICREDIT SPA

Hypovereinsbank	HVB	DE0008512021	HVB FUNDING TRUST VIII
Hypovereinsbank	HVB	IT0004163447	UNICREDIT BANCA SPA
Hypovereinsbank	HVB	IT0004300429	UNICREDIT FACTORING SPA
Hypovereinsbank	HVB	XS0143731445	UNICREDIT SPA
Hypovereinsbank	HVB	IT0004218282	UNICREDIT FACTORING SPA
Hypovereinsbank	HVB	US90466FAA21	UNICREDITO ITAL CAP TR I
Hypovereinsbank	HVB	AT0000541412	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	US90466HAA86	UNICREDITO ITAL CAP TRST
Hypovereinsbank	HVB	AT0000541578	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	AT0000541560	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	DE0003045803	UNICREDIT LUXEMBOURG SA
Hypovereinsbank	HVB	DE0007881195	UNICREDIT BANK AG
Hypovereinsbank	HVB	AT0000185673	BANK AUSTRIA AG
Hypovereinsbank	HVB	AT0000185707	BK AUSTRIA CREDITANSTALT
Hypovereinsbank	HVB	AT0000545421	BK AUSTRIA CREDITANSTALT
Hypovereinsbank	HVB	AT0000545264	BK AUSTRIA CREDITANSTALT
Hypovereinsbank	HVB	AT0000544614	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	AT0000541768	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	AT0000541396	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	AT0000541792	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	AT0000544622	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	AT0000544911	BK AUSTRIA CREDITANSTALT
Hypovereinsbank	HVB	AT0000541305	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	AT0000541313	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	G0710JAA0	BA-CA FINANCE CAYMAN LTD
Hypovereinsbank	HVB	T9609WBE3	UNICREDIT SPA
Hypovereinsbank	HVB	U9039LAB2	UNICREDITO ITAL CAP TRST
Hypovereinsbank	HVB	G0710JAB8	BA-CA FIN CAYMAN LTD 2
Hypovereinsbank	HVB	T9519GAB4	UNICREDIT SPA
Hypovereinsbank	HVB	T9519GAA6	UNICREDIT SPA
Hypovereinsbank	HVB	U9039LAA4	UNICREDITO ITAL CAP TRST
Hypovereinsbank	HVB	L9463MAB5	UNICREDIT INTL BANK
Hypovereinsbank	HVB	D34576AA2	HVB FUNDING TRUST II
Hypovereinsbank	HVB	T9609WBT0	UNICREDIT SPA
Hypovereinsbank	HVB	U44728100	HVB FUNDING TRUST VIII
Hypovereinsbank	HVB	T9513RAF7	UNICREDIT SPA

Hypovereinsbank	HVB	L48619AD9	UNICREDIT LUXEMBOURG SA
Hypovereinsbank	HVB	D8752C375	UNICREDIT BANK AG
Hypovereinsbank	HVB	A58090BB5	BANK AUSTRIA AG
Hypovereinsbank	HVB	A58090CT5	BK AUSTRIA CREDITANSTALT
Hypovereinsbank	HVB	A97947EP5	BK AUSTRIA CREDITANSTALT
Hypovereinsbank	HVB	A97947MD3	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	A97947HG2	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	A97947ME1	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	A07933CA9	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	A97947JW5	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	ED6550732	BA-CA FINANCE CAYMAN LTD
Hypovereinsbank	HVB	EH3872593	UNICREDIT SPA
Hypovereinsbank	HVB	EF1241894	UNICREDITO ITAL CAP TRST
Hypovereinsbank	HVB	ED8226596	BA-CA FIN CAYMAN LTD 2
Hypovereinsbank	HVB	EF2421016	UNICREDIT SPA
Hypovereinsbank	HVB	EF2421933	UNICREDIT SPA
Hypovereinsbank	HVB	EF1242017	UNICREDITO ITAL CAP TRST
Hypovereinsbank	HVB	EH4290183	UNICREDIT INTL BANK
Hypovereinsbank	HVB	404399AA5	HVB FUNDING TRUST III
Hypovereinsbank	HVB	404398AA7	HVB FUNDING TRUST I
Hypovereinsbank	HVB	EC1860906	HVB FUNDING TRUST II
Hypovereinsbank	HVB	EH4240337	UNICREDIT SPA
Hypovereinsbank	HVB	EC5442370	HVB FUNDING TRUST VIII
Hypovereinsbank	HVB	EG2764462	UNICREDIT BANCA SPA
Hypovereinsbank	HVB	EH1301793	UNICREDIT FACTORING SPA
Hypovereinsbank	HVB	EC5244008	UNICREDIT SPA
Hypovereinsbank	HVB	EG9848078	UNICREDIT FACTORING SPA
Hypovereinsbank	HVB	90466FAA2	UNICREDITO ITAL CAP TR I
Hypovereinsbank	HVB	EC7272676	HVB ALT FIN PRODUCTS AG
Hypovereinsbank	HVB	EC2540234	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	90466HAA8	UNICREDITO ITAL CAP TRST
Hypovereinsbank	HVB	EC2678125	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	EC2678083	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	EC1388239	UNICREDIT LUXEMBOURG SA
Hypovereinsbank	HVB	EC4711114	UNICREDIT BANK AG
Hypovereinsbank	HVB	EE1307268	BANK AUSTRIA AG

Hypovereinsbank	HVB	EE1307110	BK AUSTRIA CREDITANSTALT
Hypovereinsbank	HVB	CP5072790	BK AUSTRIA CREDITANSTALT
Hypovereinsbank	HVB	EE1930424	BK AUSTRIA CREDITANSTALT
Hypovereinsbank	HVB	ED4733546	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	EC3048112	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	EC3335824	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	EC3087193	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	EC0514934	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	EC0519099	BK AUSTRIA CREDITANSTALT
Hypovereinsbank	HVB	EC2391687	UNICREDIT BK AUSTRIA AG
Hypovereinsbank	HVB	EC2391745	UNICREDIT BK AUSTRIA AG
Rabobank	RABOBK	XS0368541032	COOPERATIEVE RABOBANK UA
Rabobank	RABOBK	XS0203782551	RABOBANK CAP FD TR IV
Rabobank	RABOBK	CH0043174397	COOPERATIEVE RABOBANK UA
Rabobank	RABOBK	US749769AA35	RABOBANK CAP FD TRST III
Rabobank	RABOBK	NZRBOD0001S0	RABOBANK NEDERLAND NZ
Rabobank	RABOBK	XS0325306990	RABOBANK NEDERLAND
Rabobank	RABOBK	US749768AA51	RABOBANK CAPITAL FUND II
Rabobank	RABOBK	XS0376667266	COOPERATIEVE RABOBANK UA
Rabobank	RABOBK	XS0204236417	RABOBANK CAP FDG TR V
Rabobank	RABOBK	XS0204237654	RABOBANK CAP FD TRUST VI
Rabobank	RABOBK	NL0000116457	FRIESLAND BANK
Rabobank	RABOBK	XS0367701983	RABOBANK NEDERLAND
Rabobank	RABOBK	N7283KCC5	COOPERATIEVE RABOBANK UA
Rabobank	RABOBK	U7490NAA6	RABOBANK CAP FD TR IV
Rabobank	RABOBK	N727A3DC6	COOPERATIEVE RABOBANK UA
Rabobank	RABOBK	Q7964ABZ0	RABOBANK NEDERLAND NZ
Rabobank	RABOBK	N7279NCP6	RABOBANK NEDERLAND
Rabobank	RABOBK	U7490SAB3	RABOBANK CAP FDG TR V
Rabobank	RABOBK	U7490SAA5	RABOBANK CAP FD TRUST VI
Rabobank	RABOBK	N727A3CH6	RABOBANK NEDERLAND
Rabobank	RABOBK	EH3870118	COOPERATIEVE RABOBANK UA
Rabobank	RABOBK	ED6554098	RABOBANK CAP FD TR IV
Rabobank	RABOBK	EH4174254	COOPERATIEVE RABOBANK UA
Rabobank	RABOBK	749769AA3	RABOBANK CAP FD TRST III
Rabobank	RABOBK	EG8494270	RABOBANK NEDERLAND NZ

Rabobank	RABOBK	EG9003625	RABOBANK NEDERLAND
Rabobank	RABOBK	749768AA5	RABOBANK CAPITAL FUND II
Rabobank	RABOBK	EH4650550	COOPERATIEVE RABOBANK UA
Rabobank	RABOBK	ED6672486	RABOBANK CAP FDG TR V
Rabobank	RABOBK	ED6672643	RABOBANK CAP FD TRUST VI
Rabobank	RABOBK	ED7100230	FRIESLAND BANK
Rabobank	RABOBK	EH3866652	RABOBANK NEDERLAND
Royal Bank of Scotland	RBOS-RBOSplc	GB0007548133	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0007548026	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0005231211	LOMBARD NORTH CENTRAL
Royal Bank of Scotland	RBOS-RBOSplc	GB0006273246	NATL WESTMINSTER BK PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0005231096	LOMBARD NORTH CENTRAL
Royal Bank of Scotland	RBOS-RBOSplc	GB0002213394	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0007548240	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0007548356	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0007592834	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0007592941	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0007595738	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0007595845	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0007610958	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0007611030	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0007611147	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0002213840	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0006217243	NATL WESTMINSTER BANK
Royal Bank of Scotland	RBOS-RBOSplc	GB0006227382	NATL WESTMINSTER BANK
Royal Bank of Scotland	RBOS-RBOSplc	XS0108764274	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	GB0006227051	NATL WESTMINSTER BK PLC
Royal Bank of Scotland	RBOS-RBOSplc	US7800978048	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	US6385398820	NATL WESTMINSTER BK PLC
Royal Bank of Scotland	RBOS-RBOSplc	US7800978790	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	US7800977883	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	US7800978121	ROYAL BK OF SCOT GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	US7800977966	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	G76891137	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	G76891129	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	G55594108	LOMBARD NORTH CENTRAL

Royal Bank of Scotland	RBOS-RBOSplc	G63812120	NATL WESTMINSTER BK PLC
Royal Bank of Scotland	RBOS-RBOSplc	G55594116	LOMBARD NORTH CENTRAL
Royal Bank of Scotland	RBOS-RBOSplc	G76893257	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	G768D0AZ3	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	G63812153	NATL WESTMINSTER BK PLC
Royal Bank of Scotland	RBOS-RBOSplc	XX3003086	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	XX3003078	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	XX3000710	LOMBARD NORTH CENTRAL
Royal Bank of Scotland	RBOS-RBOSplc	XX3000744	NATL WESTMINSTER BK PLC
Royal Bank of Scotland	RBOS-RBOSplc	XX3004753	LOMBARD NORTH CENTRAL
Royal Bank of Scotland	RBOS-RBOSplc	EP0295394	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	EP0295030	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	EP0295071	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	EP0295113	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	EP0295154	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	EP0295196	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	EP0295238	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	EP0295279	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	EP0295311	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	EP0295352	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	EP0295436	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	EP0295519	NATL WESTMINSTER BANK
Royal Bank of Scotland	RBOS-RBOSplc	EP0295550	NATL WESTMINSTER BANK
Royal Bank of Scotland	RBOS-RBOSplc	EP0295717	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	XX3007152	NATL WESTMINSTER BK PLC
Royal Bank of Scotland	RBOS-RBOSplc	780097A*2	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	780097804	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	638539882	NATL WESTMINSTER BK PLC
Royal Bank of Scotland	RBOS-RBOSplc	780097879	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	780097788	ROYAL BK SCOTLND GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	780097812	ROYAL BK OF SCOT GRP PLC
Royal Bank of Scotland	RBOS-RBOSplc	780097796	ROYAL BK SCOTLND GRP PLC
Santander	SANTNDR	KYG165471957	BSCH FINANCE LTD
Santander	SANTNDR	KYG165472039	BSCH FINANCE LTD
Santander	SANTNDR	US8459053067	SOVEREIGN CAP TRUST II
Santander	SANTNDR	US84603L2079	SOVEREIGN CAP TRUST II

Santander	SANTNDR	KYG165473029	BSCH FINANCE LTD
Santander	SANTNDR	ES0175179003	SCH FINANCE SA
Santander	SANTNDR	ES0175179029	SCH FINANCE SA
Santander	SANTNDR	US80281R2013	BANCO SANTANDER
Santander	SANTNDR	ES0175179045	SCH FINANCE SA
Santander	SANTNDR	ES0175179052	SANTANDER FINANCE
Santander	SANTNDR	US80281R3003	SANTANDER FIN PFD SA UNI
Santander	SANTNDR	US84604V2043	SOVEREIGN CAPITAL TR V
Santander	SANTNDR	US80281R4092	SANTANDER FIN PFD SA UNI
Santander	SANTNDR	US80281R5081	SANTANDER FINANCE UNIP
Santander	SANTNDR	US80281R6071	S FINANCE PREFERRED UNIP
Santander	SANTNDR	US80281R7061	SANTANDER FIN PFD SA UNI
Santander	SANTNDR	US80281R8887	SANTANDER FIN PFD SA UNI
Santander	SANTNDR	US80281R8051	SANTANDER FIN PFD SA UNI
Santander	SANTNDR	G16547195	BSCH FINANCE LTD
Santander	SANTNDR	G16547203	BSCH FINANCE LTD
Santander	SANTNDR	G16547302	BSCH FINANCE LTD
Santander	SANTNDR	EP0013433	BSCH FINANCE LTD
Santander	SANTNDR	EP0018234	BSCH FINANCE LTD
Santander	SANTNDR	845905306	SOVEREIGN CAP TRUST II
Santander	SANTNDR	84603L207	SOVEREIGN CAP TRUST II
Santander	SANTNDR	EP0037648	BSCH FINANCE LTD
Santander	SANTNDR	EP0095349	SCH FINANCE SA
Santander	SANTNDR	EP0114264	SCH FINANCE SA
Santander	SANTNDR	80281R201	BANCO SANTANDER
Santander	SANTNDR	EP0124545	SCH FINANCE SA
Santander	SANTNDR	EP0130815	SANTANDER FINANCE
Santander	SANTNDR	80281R300	SANTANDER FIN PFD SA UNI
Santander	SANTNDR	84604V204	SOVEREIGN CAPITAL TR V
Santander	SANTNDR	80281R409	SANTANDER FIN PFD SA UNI
Santander	SANTNDR	80281R508	SANTANDER FINANCE UNIP
Santander	SANTNDR	80281R607	S FINANCE PREFERRED UNIP
Santander	SANTNDR	80281R706	SANTANDER FIN PFD SA UNI
Santander	SANTNDR	80281R888	SANTANDER FIN PFD SA UNI
Santander	SANTNDR	80281R805	SANTANDER FIN PFD SA UNI
Societe Generale	SOCGEN	US7842103043	SG PREFERRED CAPITAL II

Societe Generale	SOCGEN	US7842102052	SG PREFERRED CAPITAL II
Societe Generale	SOCGEN	CA83364G8039	SOCIETE GENERAL CANADA
Societe Generale	SOCGEN	XS0336598064	SOCIETE GENERALE
Societe Generale	SOCGEN	XS0369350813	SOCIETE GENERALE
Societe Generale	SOCGEN	US83367TAA79	SOCIETE GENERALE
Societe Generale	SOCGEN	FR0000585564	SOCIETE GENERALE
Societe Generale	SOCGEN	US83367TAB52	SOCIETE GENERALE
Societe Generale	SOCGEN	FR0010136382	SOCIETE GENERALE
Societe Generale	SOCGEN	XS0373447969	SOCIETE GENERALE
Societe Generale	SOCGEN	XS0365303329	SOCIETE GENERALE
Societe Generale	SOCGEN	XS0179207583	SG CAPITAL TRUST III
Societe Generale	SOCGEN	XS0107805607	SG CAPITAL TRUST I
Societe Generale	SOCGEN	US83364WAF23	SOCIETE GENERALE-NY
Societe Generale	SOCGEN	XS0292464244	SOCIETE GENERALE
Societe Generale	SOCGEN	F8587HAA8	SOCIETE GENERALE
Societe Generale	SOCGEN	F8588FAB9	SOCIETE GENERALE
Societe Generale	SOCGEN	F43638BZ1	SOCIETE GENERALE
Societe Generale	SOCGEN	F84944AA9	SOCIETE GENERALE
Societe Generale	SOCGEN	F85889AB3	SOCIETE GENERALE
Societe Generale	SOCGEN	U8191CAA0	SG CAPITAL TRUST III
Societe Generale	SOCGEN	U8343NAA3	SG CAPITAL TRUST I
Societe Generale	SOCGEN	F8586CAD4	SOCIETE GENERALE
Societe Generale	SOCGEN	784210304	SG PREFERRED CAPITAL II
Societe Generale	SOCGEN	784210205	SG PREFERRED CAPITAL II
Societe Generale	SOCGEN	83364G803	SOCIETE GENERAL CANADA
Societe Generale	SOCGEN	EP0091587	SOCIETE GENERAL CANADA
Societe Generale	SOCGEN	EH1210721	SOCIETE GENERALE
Societe Generale	SOCGEN	EH4020341	SOCIETE GENERALE
Societe Generale	SOCGEN	83367TAA7	SOCIETE GENERALE
Societe Generale	SOCGEN	FF1031773	SOCIETE GENERALE
Societe Generale	SOCGEN	83367TAB5	SOCIETE GENERALE
Societe Generale	SOCGEN	ED7745240	SOCIETE GENERALE
Societe Generale	SOCGEN	EH4321525	SOCIETE GENERALE
Societe Generale	SOCGEN	EH3659057	SOCIETE GENERALE
Societe Generale	SOCGEN	ED1924197	SG CAPITAL TRUST III
Societe Generale	SOCGEN	EC2262599	SG CAPITAL TRUST I

Societe Generale	SOCGEN	83364WAF2	SOCIETE GENERALE-NY
Societe Generale	SOCGEN	EG2637619	SOCIETE GENERALE
SunTrust Bank	STI	US86788X2036	SUN TRUST REIT
SunTrust Bank	STI	US8679145099	SUNTRUST BANKS
SunTrust Bank	STI	US8678851051	SUNTRUST CAPITAL IX
SunTrust Bank	STI	US86800XAA63	SUNTRUST PREFERRED CAP I
SunTrust Bank	STI	US86788LAA89	SUNTRUST CAPITAL III
SunTrust Bank	STI	US86787XAA37	SUNTRUST CAPITAL I
SunTrust Bank	STI	US635454AC59	NATIONAL COMMERCE CAP I
SunTrust Bank	STI	US86800YAA47	SUNTRUST CAPITAL VIII
SunTrust Bank	STI	86788X203	SUN TRUST REIT
SunTrust Bank	STI	867914509	SUNTRUST BANKS
SunTrust Bank	STI	867885105	SUNTRUST CAPITAL IX
SunTrust Bank	STI	86800XAA6	SUNTRUST PREFERRED CAP I
SunTrust Bank	STI	86788LAA8	SUNTRUST CAPITAL III
SunTrust Bank	STI	86787XAA3	SUNTRUST CAPITAL I
SunTrust Bank	STI	635454AC5	NATIONAL COMMERCE CAP I
SunTrust Bank	STI	86800YAA4	SUNTRUST CAPITAL VIII
UBS	UBS	US90261B7047	UBS INC
UBS	UBS	US90261B6056	UBS INC
UBS	UBS	US90261B8037	UBS INC
UBS	UBS	US90263W2017	UBS PREF FNDNG TRUST IV
UBS	UBS	US90261TJL61	UBS AG JERSEY BRANCH
UBS	UBS	US9026198161	UBS AG JERSEY BRANCH
UBS	UBS	US9026194772	UBS AG JERSEY BRANCH
UBS	UBS	US9026235377	UBS AG JERSEY BRANCH
UBS	UBS	XS0357283257	UBS CAPITAL SECURITIES L
UBS	UBS	US90264AAA79	UBS PFD FUNDING TR V
UBS	UBS	XS0336744650	UBS AG JERSEY BRANCH
UBS	UBS	DE000A0D1KX0	UBS AG JERSEY BRANCH
UBS	UBS	US90262WAA18	UBS PREF FNDNG TRUST II
UBS	UBS	US90262PAA66	UBS PFD FUNDING TRUST I
UBS	UBS	US870836AA12	UBS-NY
UBS	UBS	US12679N2036	CABCO SERIES 2004-101
UBS	UBS	US1267972081	CABCO TRUST FOR JCP
UBS	UBS	US12679R2040	CABCO TST SBC COMMUNCTNS

UBS	UBS	GB0005806095	WARBURG (SG) GROUP PLC
UBS	UBS	GB0005806210	WARBURG (SG) GROUP
UBS	UBS	US12679Q2066	CABCO TRUST FOR GOLDMAN
UBS	UBS	US12679Q3056	CABCO TRUST FOR GOLDMAN
UBS	UBS	G9177TAA5	UBS CAPITAL SECURITIES L
UBS	UBS	G918WSAB5	UBS AG JERSEY BRANCH
UBS	UBS	G91795AA5	UBS AG JERSEY BRANCH
UBS	UBS	G94320127	WARBURG (SG) GROUP PLC
UBS	UBS	G94320119	WARBURG (SG) GROUP
UBS	UBS	90261B704	UBS INC
UBS	UBS	90261B605	UBS INC
UBS	UBS	90261B803	UBS INC
UBS	UBS	90263W201	UBS PREF FNDNG TRUST IV
UBS	UBS	EP0245738	UBS AG JERSEY BRANCH
UBS	UBS	90261TJL6	UBS AG JERSEY BRANCH
UBS	UBS	902619816	UBS AG JERSEY BRANCH
UBS	UBS	902619477	UBS AG JERSEY BRANCH
UBS	UBS	902623537	UBS AG JERSEY BRANCH
UBS	UBS	EH2973186	UBS CAPITAL SECURITIES L
UBS	UBS	90264AAA7	UBS PFD FUNDING TR V
UBS	UBS	EH1235355	UBS AG JERSEY BRANCH
UBS	UBS	ED8930601	UBS AG JERSEY BRANCH
UBS	UBS	90262WAA1	UBS PREF FNDNG TRUST II
UBS	UBS	90262PAA6	UBS PFD FUNDING TRUST I
UBS	UBS	870836AA1	UBS-NY
UBS	UBS	12679N203	CABCO SERIES 2004-101
UBS	UBS	126797208	CABCO TRUST FOR JCP
UBS	UBS	12679R204	CABCO TST SBC COMMUNCTNS
UBS	UBS	XX3001106	WARBURG (SG) GROUP PLC
UBS	UBS	XX3008457	WARBURG (SG) GROUP
UBS	UBS	12679Q206	CABCO TRUST FOR GOLDMAN
UBS	UBS	12679Q305	CABCO TRUST FOR GOLDMAN
Wachovia Bank	WB	US92977V2060	WACHOVIA PFD FUNDING
Wachovia Bank	WB	US9299033004	WACHOVIA CORP
Wachovia Bank	WB	US9299034093	WACHOVIA CORP
Wachovia Bank	WB	US9299036072	WACHOVIA CORP

Wachovia Bank	WB	US9299038052	WACHOVIA CORP
Wachovia Bank	WB	US9299038623	WACHOVIA CORP
Wachovia Bank	WB	US9299038706	WACHOVIA CORP
Wachovia Bank	WB	US9299038391	WACHOVIA CORP
Wachovia Bank	WB	US9299038474	WACHOVIA CORP
Wachovia Bank	WB	US9299037971	WACHOVIA CORP
Wachovia Bank	WB	US9299037559	WACHOVIA CORP
Wachovia Bank	WB	US9299037302	WACHOVIA CORP
Wachovia Bank	WB	US9299037633	WACHOVIA CORP
Wachovia Bank	WB	US9299036981	WACHOVIA CORP
Wachovia Bank	WB	US92977B4086	WACHOVIA BANK NA
Wachovia Bank	WB	US9299037229	WACHOVIA CORP
Wachovia Bank	WB	US9299037146	WACHOVIA CORP
Wachovia Bank	WB	US9299036809	WACHOVIA CORP
Wachovia Bank	WB	US9299036569	WACHOVIA CORP
Wachovia Bank	WB	US9299036494	WACHOVIA CORP
Wachovia Bank	WB	US9299036312	WACHOVIA CORP
Wachovia Bank	WB	US9299036643	WACHOVIA CORP
Wachovia Bank	WB	US9299036239	WACHOVIA CORP
Wachovia Bank	WB	US92977B1199	WACHOVIA BANK NA
Wachovia Bank	WB	US9299035991	WACHOVIA CORP
Wachovia Bank	WB	US9299035736	WACHOVIA CORP
Wachovia Bank	WB	US92977B5075	WACHOVIA BANK NA
Wachovia Bank	WB	US9299035579	WACHOVIA CORP
Wachovia Bank	WB	US9299037716	WACHOVIA CORP
Wachovia Bank	WB	US9299035322	WACHOVIA CORP
Wachovia Bank	WB	US9299034663	WACHOVIA CORP
Wachovia Bank	WB	US9299035249	WACHOVIA CORP
Wachovia Bank	WB	US9299035165	WACHOVIA CORP
Wachovia Bank	WB	US9299034580	WACHOVIA CORP
Wachovia Bank	WB	US9299034747	WACHOVIA CORP
Wachovia Bank	WB	US9297693056	WACHOVIA CORP
Wachovia Bank	WB	US92977B7055	WACHOVIA BANK NA
Wachovia Bank	WB	92977V206	WACHOVIA PFD FUNDING
Wachovia Bank	WB	929903300	WACHOVIA CORP
Wachovia Bank	WB	929903409	WACHOVIA CORP

Wachovia Bank	WB	929903607	WACHOVIA CORP
Wachovia Bank	WB	929903805	WACHOVIA CORP
Wachovia Bank	WB	929903862	WACHOVIA CORP
Wachovia Bank	WB	929903870	WACHOVIA CORP
Wachovia Bank	WB	929903839	WACHOVIA CORP
Wachovia Bank	WB	929903847	WACHOVIA CORP
Wachovia Bank	WB	929903797	WACHOVIA CORP
Wachovia Bank	WB	929903755	WACHOVIA CORP
Wachovia Bank	WB	929903730	WACHOVIA CORP
Wachovia Bank	WB	929903763	WACHOVIA CORP
Wachovia Bank	WB	929903698	WACHOVIA CORP
Wachovia Bank	WB	92977B408	WACHOVIA BANK NA
Wachovia Bank	WB	929903722	WACHOVIA CORP
Wachovia Bank	WB	929903714	WACHOVIA CORP
Wachovia Bank	WB	929903680	WACHOVIA CORP
Wachovia Bank	WB	929903656	WACHOVIA CORP
Wachovia Bank	WB	929903649	WACHOVIA CORP
Wachovia Bank	WB	EP0208652	WACHOVIA CRE CDO 06-1
Wachovia Bank	WB	EP0208694	WACHOVIA CRE CDO 06-1
Wachovia Bank	WB	929903631	WACHOVIA CORP
Wachovia Bank	WB	929903664	WACHOVIA CORP
Wachovia Bank	WB	929903623	WACHOVIA CORP
Wachovia Bank	WB	92977B119	WACHOVIA BANK NA
Wachovia Bank	WB	929903599	WACHOVIA CORP
Wachovia Bank	WB	929903573	WACHOVIA CORP
Wachovia Bank	WB	92977B507	WACHOVIA BANK NA
Wachovia Bank	WB	929903557	WACHOVIA CORP
Wachovia Bank	WB	929903771	WACHOVIA CORP
Wachovia Bank	WB	929903532	WACHOVIA CORP
Wachovia Bank	WB	929903466	WACHOVIA CORP
Wachovia Bank	WB	929903524	WACHOVIA CORP
Wachovia Bank	WB	929903516	WACHOVIA CORP
Wachovia Bank	WB	929903458	WACHOVIA CORP
Wachovia Bank	WB	929903474	WACHOVIA CORP
Wachovia Bank	WB	929769305	WACHOVIA CORP
Wachovia Bank	WB	92977B705	WACHOVIA BANK NA

Wells Fargo	WFC	US3201943012	FIRST FIDELITY
Wells Fargo	WFC	US3201953086	FIRST FIDELITY BANCORP
Wells Fargo	WFC	US3201955065	FIRST FIDELITY BANCORP
Wells Fargo	WFC	US3201956055	FIRST FIDELITY BANCORP
Wells Fargo	WFC	US3205488782	FIRST INTERSTATE
Wells Fargo	WFC	US3205488451	FIRST INTERSTATE BANCORP
Wells Fargo	WFC	US2229062086	COVENANT BANCORP INC
Wells Fargo	WFC	US2228373047	COVENANT BANCORP INC
Wells Fargo	WFC	US2997612054	EVEREN CAPITAL CORP
Wells Fargo	WFC	US60934T2006	FIRST UNION CORP
Wells Fargo	WFC	US94976Y2072	WELLS FARGO CAP TRUST IV
Wells Fargo	WFC	US9299032014	WELLS FARGO & COMPANY
Wells Fargo	WFC	US94979B2043	WELLS FARGO CAP TRST VII
Wells Fargo	WFC	US94979D2009	WELLS FARGO CAP TR VIII
Wells Fargo	WFC	US94979P2039	WELLS FARGO CAP IX
Wells Fargo	WFC	320194301	FIRST FIDELITY
Wells Fargo	WFC	320195308	FIRST FIDELITY BANCORP
Wells Fargo	WFC	320195506	FIRST FIDELITY BANCORP
Wells Fargo	WFC	Y50122079	BANCFLOIDA FINL
Wells Fargo	WFC	320195605	FIRST FIDELITY BANCORP
Wells Fargo	WFC	320548878	FIRST INTERSTATE
Wells Fargo	WFC	320548845	FIRST INTERSTATE BANCORP
Wells Fargo	WFC	222906208	COVENANT BANCORP INC
Wells Fargo	WFC	222837304	COVENANT BANCORP INC
Wells Fargo	WFC	299761205	EVEREN CAPITAL CORP
Wells Fargo	WFC	60934T200	FIRST UNION CORP
Wells Fargo	WFC	94976Y207	WELLS FARGO CAP TRUST IV
Wells Fargo	WFC	929903201	WELLS FARGO & COMPANY
Wells Fargo	WFC	94979B204	WELLS FARGO CAP TRST VII
Wells Fargo	WFC	94979D200	WELLS FARGO CAP TR VIII
Wells Fargo	WFC	94979P203	WELLS FARGO CAP IX